

# **EXHIBIT 1**

Collateral Type	Deal Count	Original Notional	Realized Loss	Average \$Loss Per Trust	Average %Loss on Original Notional
Prime	87	\$37,740,095,456	\$1,644,113,802	\$18,897,860	4.4%
Fixed Rate Alt-A	97	\$47,578,026,003	\$5,418,329,398	\$55,859,066	11.4%
Subprime	117	\$83,059,181,085	\$12,893,578,094	\$110,201,522	15.5%
Alt-A POA	30	\$20,596,748,234	\$4,588,883,566	\$152,962,786	22.3%
Second Lien	25	\$10,526,730,943	\$2,587,331,225	\$103,493,249	24.6%
All	356	\$199,500,781,721	\$27,132,236,086	\$76,214,146	13.6%

